

Portfolio Loading
“Curve” Building
Model Calibration



T_0 Pricing
Cashflows
Forward Valuation



Aggregation
Collateral Modeling



Trade data (xml)

Market data

Configuration (xml)



NPV Report
Cashflow Report

NPV Cube



Exposure Reports
XVA Reports

Net NPV Cube



Interactive Visualisation:
Evolution of Exposure and NPV distributions

Processing

Input

Output